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Concatenate the K **Hankel** matrices, into one block-**Hankel matrix**:. $B/t,0. = [H1, 0 H2,0 H/q0]$. Step 3:. SVD of $B/t,0$. $B/,0 = U0.S0.V0$ r with $So = \text{diag}(o-1 \dots$

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